

Liquidity Analysis

Based on data from 27 Feb, 2018 to 05 Mar, 2018

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYH8 | RTYH8 | 1529.94 | 76,497 | 765 | 0.24 | 1.56 |
| | | Average | | 76,497 | 765 | 0.24 | 1.56 |

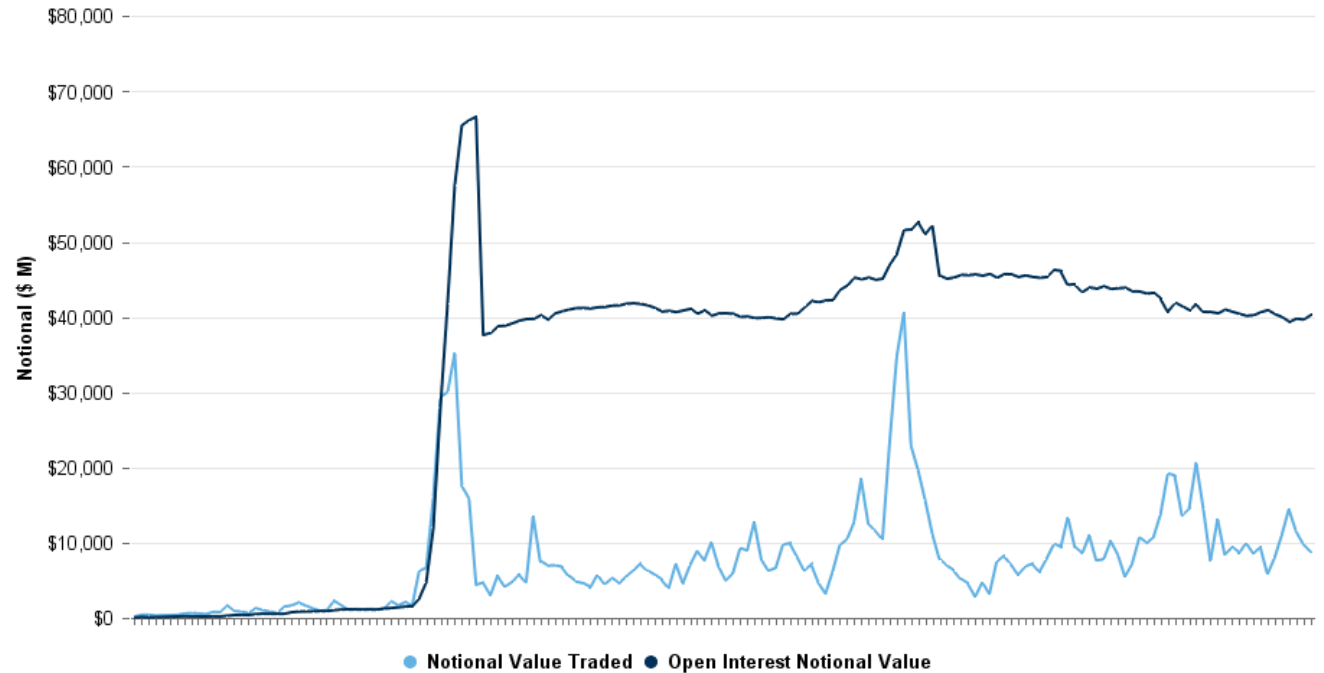
Activity Summary: Last 166 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 156,008 | 0.0% | 534,007 | \$11,783 | \$40,574 | 100.0% | 100.0% |
| Sum: | 156,008 | 0.0% | 534,007 | \$11,783 | \$40,574 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 3/6/18 | 114,459 | \$8,924 | 516,429 | \$40,259 |
| 3/5/18 | 128,457 | \$9,914 | 512,281 | \$39,656 |
| 3/2/18 | 151,774 | \$11,614 | 519,157 | \$39,784 |
| 3/1/18 | 193,398 | \$14,557 | 522,639 | \$39,348 |
| 2/28/18 | 146,478 | \$11,068 | 528,997 | \$39,973 |
| 2/27/18 | 105,303 | \$8,099 | 524,534 | \$40,375 |
| 2/26/18 | 75,071 | \$5,862 | 524,227 | \$40,917 |
| 2/23/18 | 122,214 | \$9,479 | 524,150 | \$40,641 |
| 2/22/18 | 112,497 | \$8,642 | 523,776 | \$40,237 |
| 2/21/18 | 131,708 | \$10,064 | 526,020 | \$40,168 |
| 2/20/18 | 113,152 | \$8,660 | 528,216 | \$40,412 |
| 2/16/18 | 122,129 | \$9,430 | 526,842 | \$40,703 |
| 2/15/18 | 110,321 | \$8,500 | 531,551 | \$40,983 |
| 2/14/18 | 174,076 | \$13,236 | 532,247 | \$40,491 |
| 2/13/18 | 102,522 | \$7,670 | 543,388 | \$40,660 |
| 2/12/18 | 196,207 | \$14,640 | 544,793 | \$40,691 |
| 2/9/18 | 280,449 | \$20,707 | 561,822 | \$41,768 |
| 2/8/18 | 199,010 | \$14,566 | 558,507 | \$40,906 |
| 2/7/18 | 182,864 | \$13,693 | 550,354 | \$41,409 |
| 2/6/18 | 250,940 | \$18,913 | 555,353 | \$41,902 |
| 2/5/18 | 263,137 | \$19,200 | 558,868 | \$40,767 |

E-mini Russell 2000 Futures Volume and Open Interest



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